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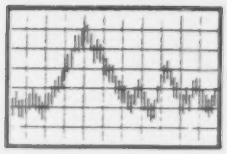

OPEN INTEREST REPORT

SEPTEMBER 1991

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OPEN INTEREST OF LAST TRADING DAY

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	SEPTEMBER 1990	SEPTEMBER 1991	PERCENT CHANGE
Wheat	60,005	57,068	-4.89%
Corn	204,612	225,779	10.34%
Oats	13,771	10,724	-22.13%
Soybeans	103,173	111,508	8.08%
Soybean Oil	68,082	60,368	-11.33%
Soybean Meal	56,551	69,247	22.45%
Silver (1,000 oz)	11,379	5,448	-52.12%
Gold (kilo)	1,030	370	-64.08%
Silver (5,000 oz)	201	71	-64.68%
Gold (100 oz)	521	3	-99.42%
T-Bonds	295,794	313,509	5.99%
T-Notes (10 year)	68,534	95,554	39.43%
T-Notes (5 Year)	80,022	84,307	5.35%
T-Notes (2 Year)	8,564	16,077	87.73%
Cash 2 Year T-Note		0	
MMI Maxi	7,045	4,150	-41.09%
Municipal Bond	7,831	9,019	15.17%
Mortgage Backed 9.5%	608	0	-100.00%
Mortgage Backed 9.0%		41	
Mortgage Backed 8.5%		155	
Mortgage Backed 8.0%		25	
3 Year Swaps		293	
5 Year Swaps		383	
30 Day Interest	5,483	6,323	15.32%
CHICAGO BOARD OF TRADE	**993,206**	**1,070,422**	**7.77%**
Live Hogs (40,000#)	25,765	17,687	-31.35%
Pork Bellies (40,000#)	5,559	7,470	34.38%
Broilers		343	
Live Cattle (40,000#)	66,121	71,173	7.64%
Feeder Cattle (44,000)	11,617	10,829	-6.78%
Lumber	2,983	2,396	-19.68%
T-Bills (90-day)	41,794	47,823	14.43%
Eurodollar (3-month)	643,746	895,755	39.15%
One Month LIBOR	4,081	21,758	433.15%
BP/DM Cross		245	
DM/JY Cross		315	
DM/SF Cross		51	
British Pound	28,248	24,941	-11.71%
Canadian Dollar	27,661	27,203	-1.66%
Deutschemark	45,433	54,198	19.29%
Japanese Yen	69,109	58,214	-15.76%
Swiss Franc	30,855	24,001	-22.21%
Australian Dollar	1,500	1,497	-0.20%
Nikkei 225	965	10,285	
S&P 500 Index	152,851	139,740	-8.58%
CHICAGO MERCANTILE EXCHANGE	**1,158,288**	**1,415,924**	**22.24%**

	SEPTEMBER 1990	SEPTEMBER 1991	PERCENT CHANGE
Rice, Rough	2,502	1,897	−24.18%
CHICAGO RICE & COTTON EXCHANGE	**2,502**	**1,897**	**−24.18%**
Coffee "C"	38,197	43,065	12.74%
Sugar #11	104,734	101,953	−2.66%
Sugar #14	11,740	11,954	1.82%
Cocoa (10 M tons)	48,402	54,507	12.61%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**203,073**	**211,479**	**4.14%**
Silver (5,000 oz)	91,807	86,818	−5.43%
Gold (100 oz)	116,620	97,904	−16.05%
Aluminum	1	0	−100.00%
High Grade Copper	32,290	41,155	27.45%
COMMODITY EXCHANGE	**240,718**	**225,877**	**−6.17%**
Wheat	27,792	35,580	28.02%
Grain Sorghum	53	20	−62.26%
Value Line Index	1,181	1,543	30.65%
Mini Value Line	168	257	52.98%
KANSAS CITY BOARD OF TRADE	**29,194**	**37,400**	**28.11%**
Wheat (1,000 bu)	7,812	2,086	−73.30%
Corn (1,000 bu)	9,086	11,614	27.82%
Oats (1,000 bu)	301	71	−76.41%
Soybeans (1,000 bu)	19,825	17,933	−9.54%
Soybean Meal New	239	290	21.34%
Live Cattle (20,000#)	350	270	−22.86%
Live Hogs (15,000#)	780	324	−58.46%
New York Silver	983	878	−10.68%
New York Gold	349	400	14.61%
Platinum	19	51	168.42%
T−Bonds ($50,000)	13,025	12,572	−3.48%
T−Bills ($500,000)	48	28	−41.67%
T−Notes	0	0	
British Pound	187	389	108.02%
Swiss Franc	214	185	−13.55%
Deutschemark	527	982	86.34%
Japanese Yen	313	263	−15.97%
Canadian Dollar	76	35	−53.95%
MIDAMERICA COMMODITY EXCH	**54,134**	**48,371**	**−10.65%**

	SEPTEMBER 1990	SEPTEMBER 1991	PERCENT CHANGE
Wheat (5,000 bu)	12,105	12,299	1.60%
White Wheat (5,000 bu)	92	123	33.70%
Oats	2	0	−100.00%
MINNEAPOLIS GRAIN EXCHANGE	**12,199**	**12,422**	**1.83%**
Cotton	35,498	37,650	6.06%
Orange Juice, Fzn. Conc.	6,517	11,859	81.97%
U.S. Dollar Index	4,838	5,048	4.34%
European Currency Unit	54	11	−79.63%
5 Year U.S. Treasury Note	3,482	0	−100.00%
2 Year U.S. Treasury Note	615	0	−100.00%
NEW YORK COTTON EXCHANGE	**51,004**	**54,568**	**6.99%**
NYSE Composite Index	4,486	5,043	12.42%
Cmdty Rsrch Bureau Index	1,288	1,107	−14.05%
T−Bond (30 Year)	6	0	−100.00%
NEW YORK FUTURES EXCHANGE	**5,780**	**6,150**	**6.40%**
Palladium	5,013	4,012	−19.97%
Platinum	19,752	18,162	−8.05%
No. 2 Heating Oil, NY	93,193	138,316	48.42%
Unleaded Reg Gas. NY	59,064	90,680	53.53%
Crude Oil	267,432	288,566	7.90%
Propane	3,917	2,145	−45.24%
Natural Gas	11,686	23,785	103.53%
NEW YORK MERCANTILE EXCHANGE	**460,057**	**565,666**	**22.96%**
TOTAL	**3,210,155**	**3,109,590**	**−3.13%**